

MONTRÉAL EXCHANGE

Statistics



Jun 2007

| Interest Rate Derivatives

| Index Derivatives

| Equity Derivatives

	MONTHLY VOLUME				YEAR-TO-DATE VOLUME				MONTH END OPEN INTEREST				TRANSACTIONS			
	Jun 2007	Jun 2006	% CHG	May 2007	% CHG	2007	2006	% CHG	Total 2006	Jun 2007	Jun 2006	% CHG	May 2007	% CHG	Jun 2007	YTD 2007
Short-Term Interest Rate Futures																
BAX	1,384,886	1,618,476	-14.4%	1,598,875	-13.4%	9,221,910	8,538,302	8.0%	16,702,302	443,212	463,773	-4.4%	485,592	-8.7%	0	0
CRA	0	0		0		0	0		0	0		0		0	0	
Total	1,384,886	1,618,476	-14.4%	1,598,875	-13.4%	9,221,910	8,538,302	8.0%	16,702,302	443,212	463,773	-4.4%	485,592	-8.7%	0	0
Short-Term Interest Rate Options - OBX	36,919	40,900	-9.7%	65,527	-43.7%	379,057	271,132	39.8%	605,806	98,406	65,050	51.3%	148,478	-33.7%	0	0
Bond Futures																
CGZ	15	4,789	-99.7%	599	-97.5%	6,149	58,310	-89.5%	85,301	117	4,268	-97.3%	125	-6.4%	0	0
CGF	0	0		0		0	0		0	0		0		0	0	
CGB	660,783	552,721	19.6%	1,449,918	-54.4%	5,138,248	3,653,323	40.6%	7,691,797	318,589	282,430	12.8%	383,763	-17.0%	0	0
LGB	0	0		0		0	0		0	0		0		0	0	
Total	660,798	557,510	18.5%	1,450,517	-54.4%	5,144,397	3,711,633	38.6%	7,777,098	318,706	286,698	11.2%	383,888	-17.0%	0	0
Bond Options - OGB	1,170	25	4580.0%	5,982	-80.4%	7,152	25	28508.0%	2,275	1,170	25	4580.0%	0		0	0
Index Futures																
SXF	593,994	522,172	13.8%	175,975	237.5%	1,798,522	1,424,777	26.2%	3,064,695	196,628	146,622	34.1%	188,054	4.6%	0	0
SXM	0	0		0		0	0		0	0		0		0	0	
SEG	0	0		0		0	0		0	0		0		0	0	
SDV	0	0		0		0	0		0	0		0		0	0	
SMJ	0	0		0		0	0		0	0		0		0	0	
SCF	0	0		0		0	0		0	0		0		0	0	
SXA	281	3,911	-92.8%	20	1305.0%	380	10,769	-96.5%	23,645	174	490	-64.5%	7	2385.7%	0	0
SXB	1,320	22	5900.0%	0		1,320	94	1304.3%	140	1,220	2	60900.0%	0		0	0
SXH	0	2	-100.0%	0		0	4	-100.0%	22	0	2	-100.0%	0		0	0
SXY	540	60	800.0%	140	285.7%	1,115	7,216	-84.5%	10,157	210	10	2000.0%	10	2000.0%	0	0
SXK	0	0		0		0	0		0	0		0		0	0	
SXU	0	0		0		0	0		0	0		0		0	0	
Total	596,135	526,167	13.3%	176,135	238.5%	1,801,337	1,442,860	24.8%	3,098,659	198,232	147,126	34.7%	188,071	5.4%	0	0
Index Options																
SXJ	0	0		0		0	0		0	0		0		0	0	
SXO	3,430	7,668	-55.3%	3,518	-2.5%	15,135	38,483	-60.7%	57,974	3,557	10,270	-65.4%	4,204	-15.4%	0	0
SXV	0	0		0		0	0		0	0		0		0	0	
Total	3,430	7,668	-55.3%	3,518	-2.5%	15,135	38,483	-60.7%	57,974	3,557	10,270	-65.4%	4,204	-15.4%	0	0
Other Options	37,217	46,170	-19.4%	58,218	-36.1%	271,467	440,778	-38.4%	467,803	175,755	216,456	-18.8%	207,289	-15.2%	0	0
ETF Futures	0	0		0		0	0		0	0		0		0	0	
ETF Options	99,694	98,454	1.3%	82,214	21.3%	398,271	469,525	-15.2%	849,061	112,537	106,875	5.3%	124,427	-9.6%	0	0
Share Futures	0	0		0		0	0		0	0		0		0	0	
Equity Options	884,871	833,975	6.1%	1,147,533	-22.9%	5,688,772	5,526,962	2.9%	10,629,333	1,421,717	1,135,498	25.2%	1,425,681	-0.3%	0	0
Currency Options - USX	2,261	3,111	-27.3%	3,911	-42.2%	15,168	21,785	-30.4%	31,262	2,468	2,581	-4.4%	3,218	-23.3%	0	0
Total Futures	2,641,819	2,702,153	-2.2%	3,225,527	-18.1%	16,167,644	13,692,795	18.1%	27,578,059	960,150	897,597	7.0%	1,057,551	-9.2%	0	0
Total Options	1,065,562	1,030,303	3.4%	1,366,903	-22.0%	6,775,022	6,768,690	0.1%	12,643,514	1,815,610	1,536,755	18.1%	1,913,297	-5.1%	0	0
GRAND TOTAL	3,707,381	3,732,456	-0.7%	4,592,430	-19.3%	22,942,666	20,461,485	12.1%	40,221,573	2,775,760	2,434,352	14.0%	2,970,848	-6.6%	0	0

	AVERAGE DAILY VOLUME					YEAR-TO-DATE VOLUME			
	Jun 2007	Jun 2006	% CHG	May 2007	% CHG	2007	2006	% CHG	Total 2006
Short-Term Interest Rate Futures									
BAX	65,947	73,567	-10.4%	72,676	-9.3%	72,523	66,999	8.2%	133,738
CRA	0	0		0		0	0		0
Total	65,947	73,567	-10.4%	72,676	-9.3%	72,523	66,999	8.2%	133,738
Short-Term Interest Rate Options - OBX									
	1,758	1,859	-5.4%	2,978	-41.0%	2,970	2,135	39.1%	4,888
Bond Futures									
CGZ	1	218	-99.5%	27	-96.3%	48	467	-89.7%	684
CGF	0	0		0		0	0		0
CGB	31,466	25,124	25.2%	65,905	-52.3%	40,566	28,714	41.3%	61,152
LGB	0	0		0		0	0		0
Total	31,467	25,342	24.2%	65,932	-52.3%	40,614	29,181	39.2%	61,836
Bond Options - OGB									
	56	1	5500.0%	272	-79.4%	55	0		18
Index Futures									
SXF	28,285	23,735	19.2%	7,999	253.6%	14,039	10,934	28.4%	24,512
SXM	0	0		0		0	0		0
SEG	0	0		0		0	0		0
SDV	0	0		0		0	0		0
SMJ	0	0		0		0	0		0
SCF	0	0		0		0	0		0
SXA	13	178	-92.7%	1	1200.0%	3	83	-96.4%	186
SXB	63	1	6200.0%	0		10	1	900.0%	1
SXH	0	0		0		0	0		0
SXY	26	3	766.7%	6	333.3%	9	56	-83.9%	80
SXK	0	0		0		0	0		0
SXU	0	0		0		0	0		0
Total	28,387	23,917	18.7%	8,006	254.6%	14,061	11,074	27.0%	24,779
Index Options									
SXJ	0	0		0		0	0		0
SXO	163	349	-53.3%	160	1.9%	119	302	-60.6%	459
SXV	0	0		0		0	0		0
Total	163	349	-53.3%	160	1.9%	119	302	-60.6%	459
Other Options									
	1,772	0		2,646	-33.0%	2,127	0		0
ETF Futures									
	0	0		0		0	0		0
ETF Options									
	4,748	4,475	6.1%	3,737	27.1%	3,136	3,682	-14.8%	6,841
Share Futures									
	0	0		0		0	0		0
Equity Options									
	42,137	37,908	11.2%	52,161	-19.2%	30,404	43,660	-30.4%	49,053
Currency Options - USX									
	108	141	-23.4%	178	-39.3%	120	171	-29.8%	248
Total Futures									
	125,801	122,826	2.4%	146,614	-14.2%	127,198	107,254	18.6%	220,353
Total Options									
	50,742	44,733	13.4%	62,132	-18.3%	38,931	49,950	-22.1%	61,507
GRAND TOTAL	176,543	167,559	5.4%	208,746	-15.4%	166,129	157,204	5.7%	281,860

Listed Products

SHORT-TERM INTEREST RATE DERIVATIVES

BAX — Three-Month Canadian Bankers' Acceptance Futures

CRA — Three-Month CORRA Futures (CRA)

OBX — Options on Three-Month Canadian Bankers' Acceptance Futures

BOND DERIVATIVES

CGZ — Two-Year Government of Canada Bond Futures

CGF — Five-Year Government of Canada Bond Futures

CGB — Ten-Year Government of Canada Bond Futures

LGB — 30-Year Government of Canada Bond Futures

OGB — Options on Ten-Year Government of Canada Bond Futures

INDEX DERIVATIVES

SXF — S&P/TSX 60 Index Standard Futures

SXM — S&P/TSX 60 Index Mini Futures

SEG — S&P/TSX 60 ESG Index Futures

SMJ — S&P/IX International Cannabis Index Futures

SCF — S&P/TSX Composite Index Mini Futures

SXA — S&P/TSX Global Gold Index Futures

SXB — S&P/TSX Capped Financials Index Futures

SXH — S&P/TSX Capped Information Technology Index Futures

SXY — S&P/TSX Capped Energy Index Futures

SXO — S&P/TSX 60 Index Options (Multiplier 100)

SXO1 — S&P/TSX 60 Index Mini Options (Multiplier 10)

EMF — FTSE Emerging Markets Index Futures

SXK — S&P/TSX Composite Index Banks (Industry Group) Futures

SXJ — S&P/TSX Composite Index Banks (Industry Group) Options

SXU — S&P/TSX Capped Utilities Index Futures

SXV — S&P/TSX Capped Utilities Index Options

CURRENCY OPTIONS

USX — Options on the US dollar

ETF FUTURES

ETF OPTIONS

EQUITY OPTIONS

SHARE FUTURES

All reported futures and options figures represent executed data.

BAX®, ONX®, OBX®, CGZ®, CGF®, CGB®, LGB®, OGB® and USX® are registered trademarks of Bourse de Montréal Inc.

OIS-MX™, SXF™, SXM™, SCF™, SXA™, SXB™, SXH™, SXY™, SXJ™, SXU™, SXV™, SXK™, EMF™ and SXO™ are trademarks of Bourse de Montréal Inc.